

We Claim:

1. A quote and order entry system comprising:

a quote interface module adapted to receive information from a quote information source, the quote interface module assembling the received information in an interactive user interface, wherein in the interactive user interface a first category of information is displayed together with one or more bands having a dimension determined based on ask size information and one or more bands having a dimension determined based on bid size information.

2. The system of claim 1, wherein the first category of information

comprises one or more of a stock symbol, last price information, bid tick information, bid price information, price change for day information, ask price information, last size information, a split-buy button and a split-sell button.

3. The system of claim 1, wherein the one or more bands representing ask

size information and the one or more bands representing bid size information are dynamic and are capable of being resized based on liquidity.

4. The system of claim 1, wherein the one or more bands representing ask

size information and the one or more bands representing bid size information are selectable.

5. The system of claim 4, wherein upon selection of a band of the one or more bands representing ask size information and the one or more bands representing bid size information, an order module assembles an order based on section information and information associated with the selected band.

6. The system of claim 5, wherein the information associated with the selected band comprises price point information.

7. The system of claim 5, wherein the selected band further includes market participant information including at least one of market-maker identifiers, exchange identifiers and Electronic Communication Network identifiers.

8. The system of claim 1, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are resizable based on at least one of linear proportions, logarithmic proportions, linear resizable proportions and scale to fit.

9. The system of claim 1, further comprising a stop button that freezes the one or more bands representing ask size information and the one or more bands representing bid size information.

10. The system of claim 1, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are user

configurable such that at least one of color, size, font, refresh rate, minimum band width, maximum band width and proportionalities can be selected.

11. The system of claim 1, further comprising a summary module adapted to display at least one of summary information and order information.

12. The system of claim 1, further comprising an order module that is capable of assembling and displaying one or more of an order preview interface and an order confirmation interface.

13. The system of claim 12, wherein an order preview interface and an order confirmation interface are capable of being disabled to allow one-click transactions.

14. A liquidity ratio display system comprising:  
a liquidity ratio module that determines a liquidity ratio based on information regarding bid size and ask size; and  
a liquidity ratio indicator that graphically displays a positive value based on the determination.

15. The system of claim 14, wherein the liquidity ratio (LR) is determined in accordance with:

$$\text{LiquidyRatio}(LR) = \frac{\text{SizeBid}}{\text{SizeAsk}}.$$

15. A liquidity flow indicator display system comprising:
- a liquidity flow indicator module that determines a liquidity flow indicator representing liquidity flow from at least one of a bid to an ask side of a market, or from the ask to the bid side of the market; and
- a liquidity flow indicator that graphically displays the liquidity flow indicator.

16. The system of claim 15, wherein the liquidity flow indicator is determined in accordance with:

$$\text{LiquidityFlowIndicator (LFI)} = \frac{((\text{BidTotal}-\text{PrevBidTotal})-(\text{AskTotal}-\text{PrevAskTotal}))}{(\text{PrevBidTotal}+\text{PrevAskTotal})}$$

17. The system of claim 15, wherein the liquidity flow indicator will range from minus infinity to plus infinity, wherein a value of zero implies no net liquidity change.

18. A quote and order entry method comprising:
- receiving information from a quote information source; and
- assembling the received information in an interactive user interface, wherein in the interactive user interface a first category of information is displayed together with one or more bands having a dimension determined based on ask size information and one or more bands having a dimension determined based on bid size information.

19. The method of claim 18, wherein the first category of information comprises one or more of a stock symbol, last price information, bid tick information, bid price information, price change for day information, ask price information, last size information, a split-buy button and a split-sell button.

20. The method of claim 18, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are dynamic and are capable of being resized based on liquidity.

21. The method of claim 18, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are selectable.

22. The method of claim 21, wherein upon selection of a band of the one or more bands representing ask size information and the one or more bands representing bid size information, an order is assembled based on quadrant information and information associated with the band.

23. The method of claim 22, wherein the information associated with the selected band comprises price point information.

24. The method of claim 22, wherein the selected band further includes market participant information including at least one of market-maker identifiers, exchange identifiers and Electronic Communication Network identifiers.

25. The method of claim 18, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are resizable based on at least one of linear proportions, logarithmic proportions, linear resizable proportions and scale to fit.

26. The method of claim 18, further comprising freezing the one or more bands representing ask size information and the one or more bands representing bid size information.

27. The method of claim 18, wherein the one or more bands representing ask size information and the one or more bands representing bid size information are user configurable such that at least one of color, size, font, refresh rate, minimum band width, maximum band width and proportionalities can be selected.

28. The method of claim 18, further comprising displaying at least one of summary information and order information.

29. The method of claim 18, further comprising assembling and displaying one or more of an order preview interface and an order confirmation interface.

30. The system of claim 18, wherein an order preview interface and an order confirmation interface are capable of being disabled to allow one-click transactions wherein an order is placed upon clicking within any band within any quadrant.

31. A method of displaying a liquidity ratio comprising:  
determining a liquidity ratio based on information regarding bid size and ask size; and  
a liquidity ratio indicator that graphically displays a positive value based on the determination.

32. A method of displaying a liquidity flow indicator comprising:  
determining the liquidity flow indicator based on a comparison of liquidity flow from at least one of a bid to an ask side of a market, or from the ask to the bid side of the market; and  
graphically displaying the liquidity flow indicator.

33. A quote and order entry system comprising:  
means for receiving information from a quote information source; and  
means for assembling the received information in an interactive user interface, wherein in the interactive user interface a first category of information is displayed together with one or more bands having a dimension determined based on ask size

information and one or more bands having a dimension determined based on bid size information.

34. An information storage media having information stored thereon to effect the displaying and ordering of stock comprising:

information that causes receipt of information from a quote information source; and

information that causes assembly of the received information in an interactive user interface, wherein in the interactive user interface a first category of information is bordered by one or more bands representing ask information and one or more bands representing bid information.

35. A quote and order entry system comprising:

a quote interface module adapted to receive information from a quote information source, the quote interface module assembling the received information in an interactive user interface, wherein in the interactive user interface a first category of information is displayed together with one or more bands having a dimension determined based on ask size information and one or more bands having a dimension determined based on bid size information, the one or more bands having a dimension determined based on ask size information and the one or more bands having a dimension determined based on bid size information at least partially surrounding a centrally located interface comprising the first category of information.